

# Projective maximal families of orthogonal measures with large continuum

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We study maximal orthogonal families of Borel probability measures on  $2^\omega$  (abbreviated m.o. families) and show that there are generic extensions of the constructible universe  $L$  in which each of the following holds:

- (1) There is a  $\Delta_3^1$ -definable well order of the reals, there is a  $\Pi_2^1$ -definable m.o. family, there are no  $\Sigma_2^1$ -definable m.o. families and  $\mathfrak{b} = \mathfrak{c} = \omega_3$  (in fact any reasonable value of  $\mathfrak{c}$  will do).
- (2) There is a  $\Delta_3^1$ -definable well order of the reals, there is a  $\Pi_2^1$ -definable m.o. family, there are no  $\Sigma_2^1$ -definable m.o. families,  $\mathfrak{b} = \omega_1$  and  $\mathfrak{c} = \omega_2$ .

[03E15](#), [03E17](#), [03E35](#), [03E45](#)

## 1 Introduction

Let  $X$  be a Polish space, and let  $P(X)$  denote the Polish space of Borel probability measures on  $X$ , in the sense of [9, 17.E]. Recall that if  $\mu, \nu \in P(X)$  then  $\mu$  and  $\nu$  are said to be *orthogonal*, written  $\mu \perp \nu$ , if there is a Borel set  $B \subseteq X$  such that  $\mu(B) = 0$  and  $\nu(X \setminus B) = 0$ . A set of measures  $\mathcal{A} \subseteq P(X)$  is said to be *orthogonal* if whenever  $\mu, \nu \in \mathcal{A}$  and  $\mu \neq \nu$  then  $\mu \perp \nu$ . A *maximal orthogonal family*, or *m.o. family*, is an orthogonal family  $\mathcal{A} \subseteq P(X)$  which is maximal under inclusion.

The present paper is concerned with the study of *definable* m.o. families. A well-known result to Preiss and Rataj [13] states that there are no analytic m.o. families, and in a recent paper [3] it was shown by Fischer and Törnquist that if all reals are constructible then there is a  $\Pi_1^1$  m.o. family. The latter paper also raised the question how restrictive the existence of a definable m.o. family is on the structure of the real line, since it was shown that  $\Pi_1^1$  m.o. families cannot coexist with Cohen reals.

In the present paper we study  $\Pi_2^1$  m.o. families in the context of  $\mathfrak{c} \geq \omega_2$ , with the additional requirement that there is a  $\Delta_3^1$ -definable wellorder of  $\mathbb{R}$ . Our main results are:

**Theorem 1** It is consistent with  $\mathfrak{c} = \mathfrak{b} = \omega_3$  that there is a  $\Delta_3^1$ -definable wellorder of the reals, a  $\Pi_2^1$  definable maximal orthogonal family of measures and there are no  $\Sigma_2^1$ -definable maximal sets of orthogonal measures.

There is nothing special about  $\mathfrak{c} = \omega_3$ . In fact the same result can be obtained for any reasonable value of  $\mathfrak{c}$ .

**Theorem 2** It is consistent with  $\mathfrak{b} = \omega_1$ ,  $\mathfrak{c} = \omega_2$  that there is a  $\Delta_3^1$ -definable wellorder of the reals, a  $\Pi_2^1$  definable maximal orthogonal family of measures and there are no  $\Sigma_2^1$ -definable maximal sets of orthogonal measures.

Taken together these theorems indicate that the existence of a  $\Pi_2^1$  m.o. family does not seem to impose any severe restrictions on the structure of the real line. On the other hand, we show (Proposition 1) that  $\Sigma_2^1$  m.o. families cannot coexist with either Cohen or random reals, which is why in the models produced to prove Theorems 1 and 2 there are no  $\Sigma_2^1$  m.o. families.

The theorems of this paper belong to a line of results concerning the definability of certain combinatorial objects on the real line and in particular the question of how low in the projective hierarchy such objects exist. In [12] Mathias showed that there is no  $\Sigma_1^1$ -definable maximal almost disjoint (mad) family in  $[\omega]^\omega$ . Assuming  $V = L$ , Miller obtained (see [11]) a  $\Pi_1^1$  mad family in  $[\omega]^\omega$ .

The study of the existence of definable combinatorial objects on  $\mathbb{R}$  in the presence of a projective wellorder of the reals and  $\mathfrak{c} \geq \omega_2$  was initiated in [1], [4] and [2]. The wellorder of  $\mathbb{R}$  in all those models has a  $\Delta_3^1$ -definition, which is indeed optimal for models of  $\mathfrak{c} \geq \omega_2$ , since by Mansfield's theorem (see [7, Theorem 25.39]) the existence of a  $\Sigma_2^1$ -definable wellorder of the reals implies that all reals are constructible. The existence of a  $\Pi_2^1$ -definable  $\omega$ -mad family in  $[\omega]^\omega$  in the presence of  $\mathfrak{c} = \mathfrak{b} = \omega_2$  was established by Friedman and Zdomskyy in [4]. In the same paper, referring to earlier results (see [14] and [8]) they outlined the construction of a model in which  $\mathfrak{c} = \omega_2$  and there is a  $\Pi_1^1$ -definable  $\omega$ -mad family: Start with the constructible universe  $L$ , obtain a  $\Pi_1^1$ -definable  $\omega$  mad family and proceed with a countable support iteration of length  $\omega_2$  of Miller forcing. The techniques were further developed in [2] to establish a model in which there is a  $\Pi_2^1$ -definable  $\omega$ -mad family and  $\mathfrak{c} = \mathfrak{b} = \omega_3$ . In particular, in the models from [4] and [2], there are no maximal almost disjoint families of size  $< \mathfrak{c}$  and so the almost disjointness number has a  $\Pi_2^1$ -witness.

The present paper combines the encoding techniques of [3] with the techniques of [1, 4, 2] to obtain Theorems 1 and 2. We note that one significant difference from the situation for mad families is that m.o. families always have size  $\mathfrak{c}$  (see [3, Proposition 4.1]).

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## 2 Preliminaries

In this section, we briefly recall the coding of probability measures on  $2^\omega$  and the encoding technique for measures introduced in [3].

Let  $X$  be a Polish space. Recall that measures  $\mu, \nu \in P(X)$  then  $\mu$  is said to be *absolutely continuous* with respect to  $\nu$ , written  $\mu \ll \nu$ , if for all Borel subsets of  $X$  we have that  $\nu(B) = 0$  implies that  $\mu(B) = 0$ . Two measures  $\mu, \nu \in P(2^\omega)$  are called *absolutely equivalent*, written  $\mu \approx \nu$ , if  $\mu \ll \nu$  and  $\nu \ll \mu$ .

If  $s \in 2^{<\omega}$  we let  $N_s = \{x \in 2^\omega : s \subseteq x\}$  be the basic neighbourhood determined by  $s$ . Following [3], we let

$$p(2^\omega) = \{f : 2^{<\omega} \rightarrow [0, 1] : f(\emptyset) = 1 \wedge (\forall s \in 2^{<\omega}) f(s) = f(s \smallfrown 0) + f(s \smallfrown 1)\}.$$

The spaces  $p(2^\omega)$  and  $P(2^\omega)$  are homeomorphic via the recursively defined isomorphism  $f \mapsto \mu_f$  where  $\mu_f \in P(2^\omega)$  is the measure uniquely determined by requiring that  $\mu_f(N_s) = f(s)$  for all  $s \in 2^{<\omega}$ . We call the unique real  $f \in p(2^\omega)$  such that  $\mu = \mu_f$  the *code* for  $\mu$ . The identification of  $P(2^\omega)$  and  $p(2^\omega)$  allow us to use the notions of effective descriptive set theory in the space  $P(2^\omega)$ . For instance, the set  $P_c(2^\omega)$  of all non-atomic probability measures on  $2^\omega$  is arithmetical because the set  $p_c(2^\omega) = \{f \in p(2^\omega) : \mu_f \text{ is non-atomic}\}$  is easily seen to be arithmetical, as shown in [3].

We will use the method of coding a real  $z \in 2^\omega$  into a measure  $\mu \in P_c(2^\omega)$  introduced in [3]. For convenience we repeat the construction in minimal detail. Given  $\mu \in P_c(2^\omega)$  and  $s \in 2^{<\omega}$  we let  $t(s, \mu)$  be the lexicographically least  $t \in 2^{<\omega}$  such that  $s \subseteq t$ ,  $\mu(N_{t \smallfrown 0}) > 0$  and  $\mu(N_{t \smallfrown 1}) > 0$ , if it exists and otherwise we let  $t(s, \mu) = \emptyset$ . Define recursively  $t_n^\mu \in 2^{<\omega}$  by letting  $t_0^\mu = \emptyset$  and  $t_{n+1}^\mu = t(t_n^\mu \smallfrown 0, \mu)$ . Since  $\mu$  is non-atomic, we have  $\text{lh}(t_{n+1}^\mu) > \text{lh}(t_n^\mu)$ . Let  $t_\infty^\mu = \bigcup_{n=0}^\infty t_n^\mu$ . For  $f \in p_c(2^\omega)$  and  $n \in \omega \cup \{\infty\}$  we will write  $t_n^f$  for  $t_n^{\mu_f}$ . Clearly the sequence  $(t_n^f : n \in \omega)$  is recursive in  $f$ .

Define the relation  $R \subseteq p_c(2^\omega) \times 2^\omega$  as follows:

$$\begin{aligned} R(f, z) \iff (\forall n \in \omega) (z(n) = 1 \iff (f(t_n^f \smallfrown 0) = \frac{2}{3}f(t_n^f) \wedge f(t_n^f \smallfrown 1) = \frac{1}{3}f(t_n^f))) \\ \wedge (z(n) = 0 \iff f(t_n^f \smallfrown 0) = \frac{1}{3}f(t_n^f) \wedge f(t_n^f \smallfrown 1) = \frac{2}{3}f(t_n^f)). \end{aligned}$$

Whenever  $(f, z) \in R$  we say that  $f$  *codes*  $z$ . Note that  $\text{dom}(R) = \{f \in p_c(2^\omega) : (\exists z) R(f, z)\}$  is  $\Pi_1^0$  and so the function  $r : \text{dom}(R) \rightarrow 2^\omega$ , where  $r(f) = z$  if and only if  $(f, z) \in R$ , is also  $\Pi_1^0$ . If  $\nu$  is a measure such that  $\nu = \mu_f$  for some code  $f$ , then let  $r(\nu) = r(f)$ . The key properties of this construction is contained in the following Lemma (see [3, Coding Lemma]):

**Lemma 1** There is a recursive function  $G : p_c(2^\omega) \times 2^\omega \rightarrow p_c(2^\omega)$  such that  $\mu_{G(f, z)} \approx \mu_f$  and  $R(G(f, z), z)$  for all  $f \in p_c(2^\omega)$  and  $z \in 2^\omega$ .

The proofs of Theorems 1 and 2 use the following result, which we now prove.

**Proposition 1** Let  $a \in \mathbb{R}$  and suppose that there either is a Cohen real over  $L[a]$  or there is a random real over  $L[a]$ . Then there is no  $\Sigma_2^1(a)$  m.o. family.

We first need a preparatory Lemma. In  $2^\omega$ , consider the equivalence  $E_I$  defined by

$$xE_Iy \iff \sum_{n=0}^{\infty} \frac{|x(n) - y(n)|}{n+1} < \infty.$$

We identify  $2^\omega$  with  $\mathbb{Z}_2^\omega$  and equip it with the Haar measure  $\mu$ .

**Lemma 2** Let  $A \subseteq 2^\omega$  be a Borel set such that  $\mu(A) > 0$ . Then  $E_I \leq_B E_I \upharpoonright A$ , where  $E_I \upharpoonright A$  is the restriction of  $E_I$  to  $A$ .

*Notation:* The constant 0 sequence of length  $n \in \omega \cup \{\infty\}$  is denoted  $0^n$ . If  $A \subseteq 2^\omega$  and  $s \in 2^{<\omega}$  let

$$A_{(s)} = \{x \in 2^\omega : s \frown x \in A\},$$

the *localization* of  $A$  at  $s$ .

**Proof of Lemma 2** Without loss of generality assume that  $A \subseteq 2^\omega$  is closed. We will define  $q_n \in \omega$ ,  $s_{n,i}, s_t \in 2^{<\omega}$  recursively for all  $n \in \omega$ ,  $i \in \{0, 1\}$  and  $t \in 2^{<\omega}$  satisfying

- (1)  $q_0 = 0$  and  $q_{n+1} = q_n + \text{lh}(s_{n,0})$ .
- (2)  $s_{0,i} = \emptyset$  and  $\text{lh}(s_{n,i}) = \text{lh}(s_{n,1-i}) > 0$  when  $n > 0$ .
- (3)  $s_\emptyset = \emptyset$  and  $s_{t \frown i} = s_t \frown s_{\text{lh}(t)+1,i}$  for all  $t \in 2^{<\omega}$ ,  $i \in \{0, 1\}$ .
- (4)  $\frac{1}{n+1} \leq \sum_{k=0}^{\text{lh}(s_{n+1,0})} \frac{|s_{n+1,0}(k) - s_{n+1,1}(k)|}{q_n + k + 1} \leq \frac{2}{n+1}$ .
- (5)  $N_{s_t} \subseteq A$ .
- (6) If  $t \in 2^n$  then  $\mu(A_{(s_t)}) > 1 - 2^{-n}$ .

Suppose this can be done. We claim that the map  $2^\omega \rightarrow A : x \mapsto a_x$  defined by

$$a_x = \bigcup_{n \in \omega} s_{x \upharpoonright n}$$

is a Borel (in fact, continuous) reduction of  $E_I$  to  $E_I \upharpoonright A$ . To see this, fix  $x, y \in 2^\omega$  and note that by (4) we have that

$$\sum_{n=0}^{\infty} \frac{|x(n) - y(n)|}{n+1} \leq \sum_{n=0}^{\infty} \sum_{k=0}^{\text{lh}(s_{n+1,0})} \frac{|s_{n+1,x(i)}(k) - s_{n+1,y(i)}(k)|}{q_n + k + 1} = \sum_{n=0}^{\infty} \frac{|a_x(n) - a_y(n)|}{n+1} \leq 2 \sum_{n=0}^{\infty} \frac{|x(n) - y(n)|}{n+1}$$

so that  $xE_Iy$  if and only if  $a_x E_I a_y$ .

We now show that we can construct a scheme satisfying (1)–(6) above. Suppose  $q_k$ ,  $s_{k,i}$  and  $s_t$  have been defined for all  $k \leq n$  and  $t \in 2^{\leq n}$ . It is enough to define  $s_{n+1,i}$  satisfying (4)–(6). Define

$$f_{q_n} : 2^\omega \rightarrow [0, \infty] : f_{q_n}(x) = \sum_{k=0}^{\infty} \frac{x(k)}{q_n + k + 1}.$$

It is clear that  $f_{q_n}(N_{0^k})$  is dense in  $[0, \infty]$  for all  $k \in \omega$ . Let

$$A' = \{x \in A : \lim_{k \rightarrow \infty} \mu(A_{(x \upharpoonright k)}) \rightarrow 1\},$$

i.e., the set of points in  $A$  of density 1. By the Lebesgue density theorem [9, 17.9] we have  $\mu(A \setminus A') = 0$ . Let  $A'' = \bigcap_{t \in 2^n} A'_{(s_t)}$  and note that by (6) we have  $\mu(A'') > 0$ . Thus the set of differences  $A'' - A''$  contains a neighborhood of  $0^\omega$  by [9, 17.13]. It follows that there are  $x_0, x_1 \in A''$  such that

$$\frac{1}{n+2} \leq \sum_{k=0}^{\infty} \frac{|x_0(k) - x_1(k)|}{q_n + k + 1} \leq \frac{2}{n+2}.$$

Since all points in  $A'_{(s_t)}$  have density 1 in  $A'_{(s_t)}$  there is some  $k_0 \in \omega$  such that

$$\mu(A'_{(s_t \widehat{\cap} x_i \upharpoonright k_0)}) > 1 - 2^{-n-1}$$

for all  $t \in 2^n$ . Defining  $s_{n+1,i} = x_i \upharpoonright k_0$ , it is then clear that (4)–(6) holds.  $\square$

**Proof of Proposition 1** As the proof easily relativizes, assume that  $a = 0$ . We proceed exactly as in [3, Proposition 4.2]. Suppose  $A \subseteq P(2^\omega)$  is a  $\Sigma_2^1$  m.o. family. Recall from [10] and [3, p. 1406] that there is a Borel function  $2^\omega \rightarrow P(2^\omega) : x \mapsto \mu^x$  such that

$$xE_I y \implies \mu^x \approx \mu^y$$

and

$$x \not E_I y \implies \mu^x \perp \mu^y.$$

Define as in [3, Proposition 4.2] a relation  $Q \subseteq 2^\omega \times P(2^\omega)^\omega$  by

$$Q(x, (\nu_n)) \iff (\forall n)(\nu_n \in A \wedge \nu_n \not\perp \mu^x) \wedge (\forall \mu)(\mu \not\perp \mu^x \longrightarrow (\exists n)\nu_n \not\perp \mu)$$

and note that this is  $\Sigma_2^1$  when  $A$  is. Note that  $Q(x, (\nu_n))$  precisely when  $(\nu_n)$  enumerates the measures in  $A$  not orthogonal to  $\mu^x$  (this set is always countable, see [10, Theorem 3.1].) Since  $A$  is maximal, each section  $Q_x$  is non-empty, and so we can uniformize  $Q$  with a (total) function  $f : 2^\omega \rightarrow P(2^\omega)^\omega$  having a  $\Delta_2^1$  graph. Note that assignment

$$x \mapsto A(x) = \{f(x)_n : n \in \mathcal{N}\}$$

is invariant on the  $E_I$  classes.

If there is a Cohen real over  $L$  it follows from [6] that  $f$  is Baire measurable. Since  $E_I$  is a turbulent equivalence relation (in the sense of Hjorth, see e.g. [10]) the map  $x \mapsto A(x)$  must be constant on a comeagre set. But this contradicts that all  $E_I$  classes are meagre.

If on the other hand there is a random real over  $L$ , then  $f$  is Lebesgue measurable by [6]. Let  $F \subseteq 2^\omega$  be a closed set with positive measure on which  $f$  is continuous, and let  $g : 2^\omega \rightarrow F$  be a Borel reduction of  $E_I$  to  $E_I \upharpoonright F$ . Note that  $x \mapsto A(g(x))$  is then an  $E_I$ -invariant Borel assignment of countable subsets of  $p(2^\omega)$ , and so since  $E_I$  is turbulent the function  $f \circ g$  must be constant on a comeagre set. This again contradicts that all  $E_I$  classes are meagre.  $\square$

### 3 $\Delta_3^1$ w.o. of the reals, $\Pi_2^1$ m.o. family, no $\Sigma_2^1$ m.o. families with $\mathfrak{b} = \mathfrak{c} = \omega_3$

We proceed with the proof of Theorem 1. We will use a modification of the model constructed in [2]. The preliminary stage  $\mathbb{P}_0 = \mathbb{P}^0 * \mathbb{P}^1 * \mathbb{P}^2$  of the iteration will coincide almost identically with the preliminary stage  $\mathbb{P}_0$  of [2] (see Step 0 through Step 2). For convenience of the reader we outline its construction. We work over the constructible universe  $L$ .

Recall that a transitive  $ZF^-$  model is *suitable* if  $\omega_3^{\mathcal{M}}$  exists and  $\omega_3^{\mathcal{M}} = \omega_3^{L^{\mathcal{M}}}$ . If  $\mathcal{M}$  is suitable then also  $\omega_1^{\mathcal{M}} = \omega_1^{L^{\mathcal{M}}}$  and  $\omega_2^{\mathcal{M}} = \omega_2^{L^{\mathcal{M}}}$ .

Fix a  $\diamond_{\omega_2}(\text{cof}(\omega_1))$  sequence  $\langle G_\xi : \xi \in \omega_2 \cap \text{cof}(\omega_1) \rangle$  which is  $\Sigma_1$ -definable over  $L_{\omega_2}$ . For  $\alpha < \omega_3$ , let  $W_\alpha$  be the  $L$ -least subset of  $\omega_2$  coding  $\alpha$  and let  $S_\alpha = \{\xi \in \omega_2 \cap \text{cof}(\omega_1) : G_\xi = W_\alpha \cap \xi \neq \emptyset\}$ . Then  $\vec{S} = \langle S_\alpha : 1 < \alpha < \omega_3 \rangle$  is a sequence of stationary subsets of  $\omega_2 \cap \text{cof}(\omega_1)$ , which are mutually almost disjoint.

For every  $\alpha$  such that  $\omega \leq \alpha < \omega_3$  shoot a club  $C_\alpha$  disjoint from  $S_\alpha$  via the poset  $\mathbb{P}_\alpha^0$ , consisting of all closed subsets of  $\omega_2$  which are disjoint from  $S_\alpha$  with the extension relation being end-extension, and let  $\mathbb{P}^0 = \prod_{\alpha < \omega_3} \mathbb{P}_\alpha^0$  be the direct product of the  $\mathbb{P}_\alpha^0$ 's with supports of size  $\omega_1$ , where for  $\alpha \in \omega$ ,  $\mathbb{P}_\alpha^0$  is the trivial poset. Then  $\mathbb{P}^0$  is countably closed,  $\omega_2$ -distributive and  $\omega_3$ -c.c.

For every  $\alpha$  such that  $\omega \leq \alpha < \omega_3$  let  $D_\alpha \subseteq \omega_3$  be a set coding the triple  $\langle C_\alpha, W_\alpha, W_\gamma \rangle$  where  $\gamma$  is the largest limit ordinal  $\leq \alpha$ . Let

$$E_\alpha = \{\mathcal{M} \cap \omega_2 : \mathcal{M} \prec L_{\alpha+\omega_2+1}[D_\alpha], \omega_1 \cup \{D_\alpha\} \subseteq \mathcal{M}\}.$$

Then  $E_\alpha$  is a club on  $\omega_2$ . Choose  $Z_\alpha \subseteq \omega_2$  such that  $\text{Even}(Z_\alpha) = D_\alpha$ , where  $\text{Even}(Z_\alpha) = \{\beta : 2 \cdot \beta \in Z_\alpha\}$ , and if  $\beta < \omega_2$  is the  $\omega_2^{\mathcal{M}}$  for some suitable model  $\mathcal{M}$  such that  $Z_\alpha \cap \beta \in \mathcal{M}$ , then  $\beta \in E_\alpha$ . Then we have:

- (\*) $_\alpha$ : If  $\beta < \omega_2$ ,  $\mathcal{M}$  is a suitable model such that  $\omega_1 \subset \mathcal{M}$ ,  $\omega_2^{\mathcal{M}} = \beta$ , and  $Z_\alpha \cap \beta \in \mathcal{M}$ , then  $\mathcal{M} \models \psi(\omega_2, Z_\alpha \cap \beta)$ , where  $\psi(\omega_2, X)$  is the formula “ $\text{Even}(X)$  codes a triple  $\langle \bar{C}, \bar{W}, \bar{W} \rangle$ , where  $\bar{W}$  and  $\bar{W}$  are the  $L$ -least codes of ordinals  $\bar{\alpha}, \bar{\alpha} < \omega_3$  such that  $\bar{\alpha}$  is the largest limit ordinal not exceeding  $\bar{\alpha}$ , and  $\bar{C}$  is a club in  $\omega_2$  disjoint from  $S_{\bar{\alpha}}$ ”.

Similarly to  $\vec{S}$  define a sequence  $\vec{A} = \langle A_\xi : \xi < \omega_2 \rangle$  of stationary subsets of  $\omega_1$  using the “standard”  $\diamond$ -sequence. Code  $Z_\alpha$  by a subset  $X_\alpha$  of  $\omega_1$  with the poset  $\mathbb{P}_\alpha^1$  consisting of all pairs  $\langle s_0, s_1 \rangle \in [\omega_1]^{<\omega_1} \times [Z_\alpha]^{<\omega_1}$  where  $\langle t_0, t_1 \rangle \leq \langle s_0, s_1 \rangle$  iff  $s_0$  is an initial segment of  $t_0$ ,  $s_1 \subseteq t_1$  and  $t_0 \setminus s_0 \cap A_\xi = \emptyset$  for all  $\xi \in s_1$ . Then  $X_\alpha$  satisfies the following condition:

- (\*\*)  $\alpha$ : If  $\omega_1 < \beta \leq \omega_2$  and  $\mathcal{M}$  is a suitable model such that  $\omega_2^{\mathcal{M}} = \beta$  and  $\{X_\alpha\} \cup \omega_1 \subset \mathcal{M}$ , then  $\mathcal{M} \models \phi(\omega_1, \omega_2, X_\alpha)$ , where  $\phi(\omega_1, \omega_2, X)$  is the formula: “Using the sequence  $\vec{A}$ ,  $X$  almost disjointly codes a subset  $\bar{Z}$  of  $\omega_2$ , such that  $\text{Even}(\bar{Z})$  codes a triple  $\langle \bar{C}, \bar{W}, \bar{\bar{W}} \rangle$ , where  $\bar{W}$  and  $\bar{\bar{W}}$  are the  $L$ -least codes of ordinals  $\bar{\alpha}, \bar{\bar{\alpha}} < \omega_3$  such that  $\bar{\alpha}$  is the largest limit ordinal not exceeding  $\bar{\alpha}$ , and  $\bar{C}$  is a club in  $\omega_2$  disjoint from  $S_{\bar{\alpha}}$ ”.

Let  $\mathbb{P}^1 = \prod_{\alpha < \omega_3} \mathbb{P}_\alpha^1$ , where  $\mathbb{P}_\alpha^1$  is the trivial poset for all  $\alpha \in \omega$ , with countable support. Then  $\mathbb{P}^1$  is countably closed and has the  $\omega_2$ -c.c.

Finally we force a localization of the  $X_\alpha$ ’s. Fix  $\phi$  as in (\*\*)  $\alpha$  and let  $\mathcal{L}(X, X')$  be the poset defined in [2, Definition 1], where  $X, X' \subset \omega_1$  are such that  $\phi(\omega_1, \omega_2, X)$  and  $\phi(\omega_1, \omega_2, X')$  hold in any suitable model  $\mathcal{M}$  with  $\omega_1^{\mathcal{M}} = \omega_1^L$  containing  $X$  and  $X'$ , respectively. That is  $\mathcal{L}(X, X')$  consists of all functions  $r : |r| \rightarrow 2$ , where the domain  $|r|$  of  $r$  is a countable limit ordinal such that:

- (1) if  $\gamma < |r|$  then  $\gamma \in X$  iff  $r(3\gamma) = 1$
- (2) if  $\gamma < |r|$  then  $\gamma \in X'$  iff  $r(3\gamma + 1) = 1$
- (3) if  $\gamma \leq |r|$ ,  $\mathcal{M}$  is a countable suitable model containing  $r \restriction \gamma$  as an element and  $\gamma = \omega_1^{\mathcal{M}}$ , then  $\mathcal{M} \models \phi(\omega_1, \omega_2, X \cap \gamma) \wedge \phi(\omega_1, \omega_2, X' \cap \gamma)$ .

The extension relation is end-extension. Then let  $\mathbb{P}_{\alpha+m}^2 = \mathcal{L}(X_{\alpha+m}, X_\alpha)$  for every  $\alpha \in \text{Lim}(\omega_3) \setminus \{0\}$  and  $m \in \omega$ . Let  $\mathbb{P}_{\alpha+m}^2$  be the trivial poset for  $\alpha = 0$ ,  $m \in \omega$  and let

$$\mathbb{P}^2 = \prod_{\alpha \in \text{Lim}(\omega_3)} \prod_{m \in \omega} \mathbb{P}_{\alpha+m}^2$$

with countable supports. Note that the poset  $\mathbb{P}_{\alpha+m}^2$ , where  $\alpha > 0$ , produces a generic function in  ${}^{\omega_1}2$  (of  $L^{\mathbb{P}^0 * \mathbb{P}^1}$ ), which is the characteristic function of a subset  $Y_{\alpha+m}$  of  $\omega_1$  with the following property:

- (\*\*\*)  $\alpha$ : For every  $\beta < \omega_1$  and any suitable  $\mathcal{M}$  such that  $\omega_1^{\mathcal{M}} = \beta$  and  $Y_{\alpha+m} \cap \beta$  belongs to  $\mathcal{M}$ , we have  $\mathcal{M} \models \phi(\omega_1, \omega_2, X_{\alpha+m} \cap \beta) \wedge \phi(\omega_1, \omega_2, X_\alpha \cap \beta)$ .

**Claim**  $\mathbb{P}_0 := \mathbb{P}^0 * \mathbb{P}^1 * \mathbb{P}^2$  is  $\omega$ -distributive.

**Proof** [2, Lemma 1]. □

Let  $\vec{B} = \langle B_{\zeta, m} : \zeta < \omega_1, m \in \omega \rangle$  be a nicely definable sequence of almost disjoint subsets of  $\omega$ . We will define a finite support iteration  $\langle \mathbb{P}_\alpha, \mathbb{Q}_\beta : \alpha \leq \omega_3, \beta < \omega_3 \rangle$  such that  $\mathbb{P}_0 = \mathbb{P}^0 * \mathbb{P}^1 * \mathbb{P}^2$ , for every  $\alpha < \omega_3$ ,  $\mathbb{Q}_\alpha$  is a  $\mathbb{P}_\alpha$ -name for a  $\sigma$ -centered poset, in  $L^{\mathbb{P}_{\omega_3}}$  there is a  $\Delta_3^1$ -definable wellorder of the reals, a  $\Pi_2^1$ -definable maximal family of orthogonal measures and there are no  $\Sigma_2^1$ -definable maximal families of orthogonal measures. Along the iteration for every  $\alpha < \omega_3$ , we will define in  $V^{\mathbb{P}_\alpha}$  a set  $O_\alpha$  of orthogonal measures and for  $\alpha \in \text{Lim}(\omega_3)$  a subset  $A_\alpha$  of  $[\alpha, \alpha + \omega)$ . Every  $\mathbb{Q}_\alpha$  will add a generic real, whose  $\mathbb{P}_\alpha$ -name will be denoted  $u_\alpha$  and similarly to the proof of [2, Lemma 2] one can prove that  $L[G_\alpha] \cap {}^\omega\omega = L[\langle u_\xi^{G_\alpha} : \xi < \alpha \rangle] \cap {}^\omega\omega$  for every  $\mathbb{P}_\alpha$ -generic filter  $G_\alpha$ . This gives a canonical wellorder of the reals in  $L[G_\alpha]$  which depends only on the sequence  $\langle u_\xi : \xi < \alpha \rangle$ , whose  $\mathbb{P}_\alpha$ -name will be denoted by  $<_\alpha$ . We can additionally arrange that for  $\alpha < \beta$ ,  $<_\alpha$  is an initial segment of  $<_\beta$ , where  $<_\alpha = <_\alpha^{G_\alpha}$  and  $<_\beta = <_\beta^{G_\beta}$ . Then if  $G$  is a  $\mathbb{P}_{\omega_3}$ -generic filter over  $L$ , then  $<^G = \bigcup \{ <_\alpha^G : \alpha < \omega_3 \}$  will be the desired wellorder of the reals and  $O = \bigcup_{\alpha < \omega_3} O_\alpha$  will be the  $\Pi_2^1$ -definable maximal family of orthogonal measures.

We proceed with the recursive definition of  $\mathbb{P}_{\omega_3}$ . For every  $\nu \in [\omega_2, \omega_3)$  let  $i_\nu : \nu \cup \{ \langle \xi, \eta \rangle : \xi < \eta < \nu \} \rightarrow \text{Lim}(\omega_3)$  be a fixed bijection. If  $G_\alpha$  is a  $\mathbb{P}_\alpha$ -generic filter over  $L$ ,  $<_\alpha = <_\alpha^{G_\alpha}$  and  $x, y$  are reals in  $L[G_\alpha]$  such that  $x <_\alpha y$ , let  $x * y = \{2n : n \in x\} \cup \{2n + 1 : n \in y\}$  and  $\Delta(x * y) = \{2n + 2 : n \in x * y\} \cup \{2n + 1 : n \notin x * y\}$ . Suppose  $\mathbb{P}_\alpha$  has been defined and fix a  $\mathbb{P}_\alpha$ -generic filter  $G_\alpha$ .

If  $\alpha = \omega_2 \cdot \alpha' + \xi$ , where  $\alpha' > 0$ ,  $\xi \in \text{Lim}(\omega_2)$ , let  $\nu = o.t.(<_{\omega_2 \cdot \alpha'}^{G_\alpha})$  and let  $i = i_\nu$ .

*Case 1.* If  $i^{-1}(\xi) = \langle \xi_0, \xi_1 \rangle$  for some  $\xi_0 < \xi_1 < \nu$ , let  $x_{\xi_0}$  and  $x_{\xi_1}$  be the  $\xi_0$ -th and  $\xi_1$ -th reals in  $L[G_{\omega_2 \cdot \alpha'}]$  according to the wellorder  $<_{\omega_2 \cdot \alpha'}^{G_\alpha}$ . In  $L^{\mathbb{P}_\alpha}$  let

$$\mathbb{Q}_\alpha = \{ \langle s_0, s_1 \rangle : s_0 \in [\omega]^{<\omega}, s_1 \in [ \bigcup_{m \in \Delta(x_{\xi_0} * x_{\xi_1})} Y_{\alpha+m} \times \{m\} ]^{<\omega} \},$$

where  $\langle t_0, t_1 \rangle \leq \langle s_0, s_1 \rangle$  if and only if  $s_1 \subseteq t_1$ ,  $s_0$  is an initial segment of  $t_0$  and  $(t_0 \setminus s_0) \cap B_{\zeta, m} = \emptyset$  for all  $\langle \zeta, m \rangle \in s_1$ . Let  $u_\alpha$  be the generic real added by  $\mathbb{Q}_\alpha$ ,  $A_\alpha = \alpha + \omega \setminus \Delta(x_{\xi_0} * x_{\xi_1})$  and  $O_\alpha = \emptyset$ .

*Case 2.* Suppose  $i^{-1}(\xi) = \zeta \in \nu$ . If the  $\zeta$ -th real according to the wellorder  $<_{\omega_2 \cdot \alpha'}^{G_\alpha}$  is not the code of a measure orthogonal to  $O'_\alpha = \bigcup_{\gamma < \alpha} O_\gamma$ , let  $\mathbb{Q}_\alpha$  be the trivial poset,  $A_\alpha = \emptyset$ ,  $O_\alpha = \emptyset$ . Otherwise, i.e. in case  $x_\zeta$  is a code for a measure orthogonal to  $O'_\alpha$ , let

$$\mathbb{Q}_\alpha = \{ \langle s_0, s_1 \rangle : s_0 \in [\omega]^{<\omega}, s_1 \in [ \bigcup_{m \in \Delta(x_\zeta)} Y_{\alpha+m} \times \{m\} ]^{<\omega} \},$$

where  $\langle t_0, t_1 \rangle \leq \langle s_0, s_1 \rangle$  if and only if  $s_1 \subseteq t_1$ ,  $s_0$  is an initial segment of  $t_0$  and  $(t_0 \setminus s_0) \cap B_{\zeta, m} = \emptyset$  for all  $\langle \zeta, m \rangle \in s_1$ . Let  $u_\alpha$  be the generic real added by  $\mathbb{Q}_\alpha$ . In  $L^{\mathbb{P}_{\alpha+1}} = L^{\mathbb{P}_\alpha * \mathbb{Q}_\alpha}$  let  $g_\alpha = G(x_\zeta, u_\alpha)$  be the code of a measure equivalent to  $\mu_{x_\zeta}$  which codes  $u_\alpha$  (see [3, Lemma 3.5]) and let  $O_\alpha = \{ \mu_{g_\alpha} \}$ . Let  $A_\alpha = \alpha + \omega \setminus \Delta(u_\alpha)$ .



If  $\alpha$  is not of the above form, i.e.  $\alpha$  is a successor or  $\alpha \in \omega_2$ , let  $\mathbb{Q}_\alpha$  be the following poset for adding a dominating real:

$$\mathbb{Q}_\alpha = \{\langle s_0, s_1 \rangle : s_0 \in \omega^{<\omega}, s_1 \in [\text{o.t.}(\langle \cdot \rangle_\alpha^{G_\alpha})]^{<\omega}\},$$

where  $\langle t_0, t_1 \rangle \leq \langle s_0, s_1 \rangle$  if and only if  $s_0$  is an initial segment of  $t_0$ ,  $s_1 \subseteq t_1$ , and  $t_0(n) > x_\xi(n)$  for all  $n \in \text{dom}(t_0) \setminus \text{dom}(s_0)$  and  $\xi \in s_1$ , where  $x_\xi$  is the  $\xi$ -th real in  $L[G_\alpha] \cap \omega^\omega$  according to the wellorder  $<_\alpha^{G_\alpha}$ . Let  $A_\alpha = \emptyset$ ,  $O_\alpha = \emptyset$ .

With this the definition of  $\mathbb{P}_{\omega_3}$  is complete. Let  $O = \bigcup_{\alpha < \omega_3} O_\alpha$ . In  $L^{\mathbb{P}_{\omega_3}}$  we have:  *$\nu$  is a measure in the set  $O$  if and only if for every countable suitable model  $\mathcal{M}$  such that  $\nu \in \mathcal{M}$ , there is  $\bar{\alpha} < \omega_3^{\mathcal{M}}$  such that  $S_{\bar{\alpha}+m}$  is nonstationary in  $(L[r(\nu)])^{\mathcal{M}}$  for every  $m \in \Delta(r(\nu))$* . Therefore  $O$  has indeed a  $\Pi_2^1$  definition. Furthermore  $O$  is maximal in  $P_c(2^\omega)$ . Indeed, suppose in  $L^{\mathbb{P}_{\omega_3}}$  there is a code  $x$  for a measure orthogonal to every measure in the family  $O$ . Choose  $\alpha$  minimal such that  $\alpha = \omega_2 \cdot \alpha' + \xi$  for some  $\alpha' > 0$  and  $\xi \in \text{Lim}(\omega_2)$  and  $x \in L[G_{\omega_2 \cdot \alpha'}]$ . Let  $\nu = \text{o.t.}(\langle \cdot \rangle_{\omega_2 \cdot \alpha'}^{G_\alpha})$  and let  $i = i_\nu$ . Then  $x = x_\zeta$  is the  $\zeta$ -th real according to the wellorder  $<_{\omega_2 \cdot \alpha'}^{G_\alpha}$ , where  $\zeta \in \nu$  and so for some  $\xi \in \text{Lim}(\omega_2)$ ,  $i^{-1}(\xi) = \zeta$ . But then  $x_\zeta = x$  is the code of a measure orthogonal to  $O_\alpha$  and so by construction  $O_{\alpha+1}$  contains a measure equivalent to  $\mu_x$ , which is a contradiction. To obtain a  $\Pi_2^1$ -definable m.o. family in  $L^{\mathbb{P}_{\omega_3}}$  consider the union of  $O$  with the set of all point measures. Just as in [2] one can show that  $<$  is indeed a  $\Delta_3^1$ -definable wellorder of the reals.

Since  $\mathbb{P}_{\omega_3}$  is a finite support iteration, we have added Cohen reals along the iteration cofinally often. Thus for every real  $a$  in  $L^{\mathbb{P}_{\omega_3}}$  there is a Cohen real over  $L[a]$  and so by Proposition 1 in  $L^{\mathbb{P}_{\omega_3}}$  there are no  $\Sigma_2^1$  m.o. families. Also note that since cofinally often we have added dominating reals,  $L^{\mathbb{P}_{\omega_3}} \models \mathfrak{b} = \omega_3$ .

#### 4 $\Delta_3^1$ w.o. of the reals, a $\Pi_2^1$ m.o. family, no $\Sigma_2^1$ m.o. families with $\mathfrak{c} = \omega_2$

In this section we establish the proof of Theorem 2. The model is obtained as a slight modification of the iteration construction developed in [1]. We restate the definitions of the posets used in this construction. For a more detailed account of their properties see [1]. We work over the constructible universe  $L$ .

If  $S \subseteq \omega_1$  is a stationary, co-stationary set, then by  $Q(S)$  denote the poset of all countable closed subsets of  $\omega_1 \setminus S$  with the extension relation being end-extension. Recall that  $Q(S)$  is  $\omega_1 \setminus S$ -proper,  $\omega$ -distributive and adds a club disjoint from  $S$  (see [1], [5]). For the proof of Theorem 2 we use the form of localization defined in [1, Definition 1]. That is, if  $X \subseteq \omega_1$  and  $\phi(\omega_1, X)$  is a  $\Sigma_1$ -sentence with parameters  $\omega_1, X$  which is true in all suitable models containing  $\omega_1$  and  $X$  as elements, then  $\mathcal{L}(\phi)$  be the poset of all functions  $r : |r| \rightarrow 2$ , where the domain  $|r|$  of  $r$  is a countable limit ordinal, such that

- (1) if  $\gamma < |r|$  then  $\gamma \in X$  iff  $r(2\gamma) = 1$
- (2) if  $\gamma \leq |r|$ ,  $\mathcal{M}$  is a countable, suitable model containing  $r \restriction \gamma$  as an element and  $\gamma = \omega_1^{\mathcal{M}}$ , then  $\phi(\gamma, X \cap \gamma)$  holds in  $\mathcal{M}$ .

The extension relation is end-extension. Recall that  $\mathcal{L}(\phi)$  has a countably closed dense subset (see [1, Remark 2]) and that if  $G$  is  $\mathcal{L}(\phi)$ -generic and  $\mathcal{M}$  is a countable suitable model containing  $(\bigcup G) \restriction \gamma$  as an element, where  $\gamma = \omega_1^{\mathcal{M}}$ , then  $\mathcal{M} \models \phi(\gamma, X \cap \gamma)$  (see [1, Lemma 2]).

We will use also the coding with perfect trees defined in [1, Definition 2]. Let  $Y \subseteq \omega_1$  be generic over  $L$  such that in  $L[Y]$  cofinalities have not been changed and let  $\bar{\mu} = \{\mu_i\}_{i \in \omega_1}$  be a sequence of  $L$ -countable ordinals such that  $\mu_i$  is the least  $\mu > \sup_{j < i} \mu_j$ ,  $L_\mu[Y \cap i] \models ZF^-$  and  $L_\mu \models \omega$  is the largest cardinal. Say that a real  $R$  codes  $Y$  below  $i$  if for all  $j < i$ ,  $j \in Y$  if and only if  $L_{\mu_j}[Y \cap j, R] \models ZF^-$ . For  $T \subseteq 2^{<\omega}$  a perfect tree, let  $|T|$  be the least  $i$  such that  $T \in L_{\mu_i}[Y \cap i]$ . Then  $\mathcal{C}(Y)$  is the poset of all perfect trees  $T$  such that  $R$  codes  $Y$  below  $|T|$ , whenever  $R$  is a branch through  $T$ , where for  $T_0, T_1$  conditions in  $\mathcal{C}(Y)$ ,  $T_0 \leq T_1$  if and only if  $T_0$  is a subtree of  $T_1$ . Recall also that  $\mathcal{C}(Y)$  is proper and  ${}^\omega\omega$ -bounding (see [1, Lemmas 7,8]).

Fix a bookkeeping function  $F : \omega_2 \rightarrow L_{\omega_2}$  and a sequence  $\vec{S} = (S_\beta : \beta < \omega_2)$  of almost disjoint stationary subsets of  $\omega_1$ , defined as in [1, Lemma 14]. Thus  $F$  and  $\vec{S}$  are  $\Sigma_1$ -definable over  $L_{\omega_2}$  with parameter  $\omega_1$ ,  $F^{-1}(a)$  is unbounded in  $\omega_2$  for every  $a \in L_{\omega_2}$  and whenever  $\mathcal{M}, \mathcal{N}$  are suitable models such that  $\omega_1^{\mathcal{M}} = \omega_1^{\mathcal{N}}$  then  $F^{\mathcal{M}}, \vec{S}^{\mathcal{M}}$  agree with  $F^{\mathcal{N}}, \vec{S}^{\mathcal{N}}$  on  $\omega_2^{\mathcal{M}} \cap \omega_2^{\mathcal{N}}$ . Also if  $\mathcal{M}$  is suitable and  $\omega_1^{\mathcal{M}} = \omega_1$  then  $F^{\mathcal{M}}, \vec{S}^{\mathcal{M}}$  equal the restrictions of  $F, \vec{S}$  to the  $\omega_2$  of  $\mathcal{M}$ . Fix also a stationary subset  $S$  of  $\omega_1$  which is almost disjoint from every element of  $\vec{S}$ .

Recursively we will define a countable support iteration  $\langle \mathbb{P}_\alpha, \mathbb{Q}_\beta : \alpha \leq \omega_2, \beta < \omega_2 \rangle$  and a sequence  $\langle O_\alpha : \alpha \in \omega_2 \rangle$ , such that in  $L^{\mathbb{P}_{\omega_2}}$  there is a  $\Delta_3^1$ -definable wellorder of the reals and  $O = \bigcup_{\alpha < \omega_2} O_\alpha$  is a maximal family of orthogonal measures. Define the wellorder  $<_\alpha$  in  $L[G_\alpha]$  where  $G_\alpha$  is  $\mathbb{P}_\alpha$ -generic just as in [1]. We can assume that all names for reals are nice and that for  $\alpha < \beta < \omega_2$ , all  $\mathbb{P}_\alpha$ -names for reals precede in the canonical wellorder  $<_L$  of  $L$  all  $\mathbb{P}_\beta$ -names for reals, which are not  $\mathbb{P}_\alpha$ -names. For each  $\alpha < \omega_2$ , define a wellorder  $<_\alpha$  on the reals of  $L[G_\alpha]$ , where  $G_\alpha$  is a  $\mathbb{P}_\alpha$ -generic as follows. If  $x$  is a real in  $L[G_\alpha]$  let  $\sigma_x^\alpha$  be the  $<_L$ -least  $\mathbb{P}_\gamma$ -name for  $x$ , where  $\gamma \leq \alpha$  is least so that  $x$  has a  $\mathbb{P}_\gamma$ -name. For  $x, y$  reals in  $L[G_\alpha]$  define  $x <_\alpha y$  if and only if  $\sigma_x^\alpha <_L \sigma_y^\alpha$ . Note that whenever  $\alpha < \beta$ , then  $<_\alpha$  is an initial segment of  $<_\beta$ .

We proceed with the definition of the poset. Let  $\mathbb{P}_0$  be the trivial poset. Suppose  $\mathbb{P}_\alpha$  and  $\langle O_\gamma : \gamma < \alpha \rangle$  have been defined. Let  $\mathbb{Q}_\alpha = \mathbb{Q}_\alpha^0 * \mathbb{Q}_\alpha^1$  be a  $\mathbb{P}_\alpha$ -name for a poset where  $\mathbb{Q}_\alpha^0$  is a  $\mathbb{P}_\alpha$ -name for the random real forcing and  $\mathbb{Q}_\alpha^1$  is defined as follows:

*Case 1.* If  $F(\alpha) = \{\sigma_x^\alpha, \sigma_y^\alpha\}$  for some pair of reals  $x, y$  in  $L[G_\alpha]$ , then define  $\mathbb{Q}_\alpha$  as in [1]. That is  $\mathbb{Q}_\alpha$  is a three stage iteration  $\mathbb{K}_\alpha^0 * \mathbb{K}_\alpha^1 * \mathbb{K}_\alpha^2$  where:

- (1) In  $V^{\mathbb{P}_\alpha * \mathbb{Q}_\alpha^0}$ ,  $\mathbb{K}_\alpha^0$  is the direct limit  $\langle \mathbb{P}_{\alpha,n}^0, \mathbb{K}_{\alpha,n}^0 : n \in \omega \rangle$ , where  $\mathbb{K}_{\alpha,n}^0$  is a  $\mathbb{P}_{\alpha,n}^0$ -name for  $Q(S_{\alpha+2n})$  for  $n \in x_\alpha * y_\alpha$ , and  $\mathbb{K}_{\alpha,n}^0$  is a  $\mathbb{P}_{\alpha,n}^0$ -name for  $Q(S_{\alpha+2n+1})$  for  $n \notin x_\alpha * y_\alpha$ .

(2) Let  $G_\alpha^0$  be a  $\mathbb{P}_\alpha * \mathbb{Q}_\alpha^0$ -generic filter and let  $H_\alpha$  be a  $\mathbb{K}_\alpha^0$ -generic over  $L[G_\alpha^0]$ . In  $L[G_\alpha^0 * H_\alpha]$  let  $X_\alpha$  be a subset of  $\omega_1$  coding  $\alpha$ , coding the pair  $(x_\alpha, y_\alpha)$ , coding a level of  $L$  in which  $\alpha$  has size at most  $\omega_1$  and coding the generic  $G_\alpha^0 * H_\alpha$ , which we can regard as a subset of an element of  $L_{\omega_2}$ . Let  $\mathbb{K}_\alpha^1 = \mathcal{L}(\phi_\alpha)$  where  $\phi_\alpha = \phi_\alpha(\omega_1, X)$  is the  $\Sigma_1$ -sentence which holds if and only if  $X$  codes an ordinal  $\bar{\alpha} < \omega_2$  and a pair  $(x, y)$  such that  $S_{\bar{\alpha}+2n}$  is nonstationary for  $n \in x * y$  and  $S_{\bar{\alpha}+2n+1}$  is nonstationary for  $n \notin x * y$ . Let  $X_\alpha$  be a  $\mathbb{P}_\alpha^0 * \mathbb{Q}_\alpha^0 * \mathbb{K}_\alpha^0$ -name for  $X_\alpha$  and let  $\mathbb{K}_\alpha^1$  be a  $\mathbb{P}_\alpha^0 * \mathbb{Q}_\alpha^0 * \mathbb{K}_\alpha^0$ -name for  $\mathbb{K}_\alpha^1$ .

(3) Let  $Y_\alpha$  be  $\mathbb{K}_\alpha^1$ -generic over  $L[G_\alpha^0 * H_\alpha]$ . Note that the even part of  $Y_\alpha$  codes  $X_\alpha$  and so codes the generic  $G_\alpha^0 * H_\alpha$ . Then in  $L[Y_\alpha] = L[G_\alpha^0 * H_\alpha * Y_\alpha]$ , let  $\mathbb{K}_\alpha^2 = \mathcal{C}(Y_\alpha)$ . Finally, let  $\mathbb{K}_\alpha^2$  be a  $\mathbb{P}_\alpha * \mathbb{Q}_\alpha^0 * \mathbb{K}_\alpha^0 * \mathbb{K}_\alpha^1$ -name for  $\mathbb{K}_\alpha^2$ .

*Case 2.* If  $F(\alpha) = \{\sigma_x^\alpha\}$  where  $x$  is a code for a measure orthogonal to  $\bigcup_{\gamma < \alpha} O_\gamma$ , then let  $\mathbb{Q}_\alpha^1$  be a  $\mathbb{P}_\alpha * \mathbb{Q}_\alpha^1$ -name for  $\mathbb{K}_\alpha^0 * \mathbb{K}_\alpha^1 * \mathbb{K}_\alpha^2$  where in  $L^{\mathbb{P}_\alpha * \mathbb{Q}_\alpha}$ ,  $\mathbb{K}_\alpha^0$  is the direct limit  $\langle \mathbb{P}_{\alpha,n}^0, \mathbb{Q}_{\alpha,n}^0 : n \in \omega \rangle$  where  $\mathbb{Q}_{\alpha,n}^0$  is a  $\mathbb{P}_{\alpha,n}^0$ -name for  $Q(S_{\alpha+2n})$  for every  $n \in x$  and a  $\mathbb{P}_{\alpha,n}^0$ -name for  $Q(S_{\alpha+2n+1})$  for every  $n \notin x$ . Define  $\mathbb{K}_\alpha^1$  and  $\mathbb{K}_\alpha^2$  just as in *Case 1*. In  $L^{\mathbb{P}_\alpha * \mathbb{Q}_\alpha}$  let  $g = G(x, R_\alpha)$  be a code for a measure which is equivalent to  $\mu_x$  and codes the real  $R_\alpha$ . Let  $O_\alpha = \{\mu_g\}$ .

In any other case, let  $\mathbb{Q}_\alpha$  be a  $\mathbb{P}_\alpha$ -name for the trivial poset,  $O_\alpha = \emptyset$ . With this the definition of  $\mathbb{P}_{\omega_2}$  and the family  $O = \bigcup_{\gamma < \omega_2} O_\gamma$  is complete.

**Claim**  $O = \bigcup_{\gamma < \omega_2} O_\gamma$  is a maximal family of orthogonal measures in  $P_c(2^\omega)$ .

**Proof** It is clear that  $O$  is a family of orthogonal measures. It remains to verify its maximality. Suppose the contrary and let  $f$  be a code for a measure in  $L[G]$  where  $G$  is  $\mathbb{P}_{\omega_3}$ -generic over  $L$ , which is orthogonal to all measures in  $O$ . Fix  $\alpha$  minimal such that  $f$  is in  $L[G_\alpha]$  and let  $\sigma$  be the  $<_L$ -least name for  $f$ . Since  $F^{-1}(\sigma)$  is unbounded, there is  $\beta \geq \alpha$  such that  $F(\beta) = \{\sigma\}$ . Therefore  $\mathbb{Q}_\beta$  is nontrivial and  $O_\beta = \{\mu_g\}$  for some measure  $\mu_g$  which is equivalent to  $\mu_f$ , which is a contradiction.  $\square$

Clearly,  $\mu \in O$  if and only if for every countable suitable model  $\mathcal{M}$  such that  $\mu \in \mathcal{M}$  there is  $\alpha < \omega_2^{\mathcal{M}}$  such that  $S_{\alpha+m}$  is nonstationary in  $L[r(\mu)]^{\mathcal{M}}$  for every  $m \in \Delta(r(\mu))$ . Thus our family  $O$  has indeed a  $\Pi_2^1$  definition. Just as in the proof of Theorem 1, to obtain a  $\Pi_2^1$ -definable m.o. family in  $L^{\mathbb{P}_{\omega_3}}$  consider the union of  $O$  with the set of all point measures.

Since for every real  $a \in L^{\mathbb{P}_{\omega_3}}$  there is a random real over  $L$ , by Proposition 1 in  $L^{\mathbb{P}_{\omega_3}}$  there are no  $\Sigma_2^1$  m.o. families. The bounding number  $\mathfrak{b}$  remains  $\omega_1$  in  $L^{\mathbb{P}_{\omega_3}}$ , since the countable support iteration of  $S$ -proper  $\omega$ -bounding posets is  $\omega$ -bounding (see [1, Lemma 18] or [5]).  $\square$

**Remark 4.1** In [3] the following question was raised:

**Question 1** If there is a  $\Pi_1^1$  m.o. family, are all reals constructible?

This is to our knowledge still unsolved. Törnquist has recently shown that the existence of a  $\Sigma_2^1$  m.o. family implies the existence of a  $\Pi_1^1$  m.o. family, and that the existence of  $\Sigma_2^1$  mad family implies the existence of a  $\Pi_1^1$  mad family.

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